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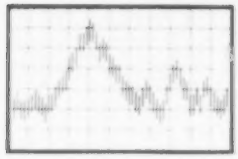

INTERNATIONAL REPORT

SEPTEMBER 1987

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INTERNATIONAL VOLUME & OPEN INTEREST

Contact: Toby Taylor
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	VOLUME SEPT 1986	VOLUME SEPT 1987	OPEN INTEREST SEPT 1986	OPEN INTEREST SEPT 1987
Potatoes	24,193	11,270		
Early Potatoes	2	75		
Cattle	48	12		
Pigmeat	313			
Early Pigs	24	149		
Soyameal	6,107	9,384		
BIFFEX	4,735	4,244		
GAFTA	35,422	25,134	0	0
Ocean Freight Rate	3,178	171		
FNCI		2,445		
INTEX	3,178	2,616	0	0
Crude Oil	94			
Gasoil	76,706	80,502		
Heavy Fuel Oil		100		
Gasoline		100		
Gasoil Options		862		
IPE	76,800	81,564	0	0
Cocoa	84,796	89,960		
Robusta	146,649	75,826		
Sugar (FOB)	61,833	66,655		
White Sugar		43,679		
Cocoa Options		4		
Coffee Options		190		
Sugar Options		1,775		
FOX	293,278	278,089	0	0

	VOLUME SEPT 1986	VOLUME SEPT 1987	OPEN INTEREST SEPT 1986	OPEN INTEREST SEPT 1987
FT Index	15,483	54,317		
Three Mth Pound (1/2M)	112,319	118,156		
Short Gilt	5,354			
Twenty Yr Gilt	296,065	580,440		
Deutschemark	1,681	538		
Eurodollar	135,393	169,200		
Dollar Mark	13			
T-Bond	156,869	176,729		
Yen Bond		14,257		
Sterling Currency	5,096	757		
Swiss Franc	993	323		
Yen	1,167	273		
Eurodollar Option	4,678	3,897		
FTSE Option	279	730		
T-Bond Option	2,883	4,829		
Gilt Option	42,603	87,098		
Dollar/Mark Option	578	42		
Pound/Dollar Option	6,643	547		
LIFFE	788,097	1,212,133	0	0
3 Month Treasury Bill	7,246	11,968	1,111	5,552
French Gov't Bond	158,468	1,801,721	17,410	125,027
MATIF	165,714	1,813,689	18,521	130,579
Canadian T-Bill Opt.	1,116	236	802	276
Canadian L-T Bonds Opt.	27,908	39,481	12,470	21,899
Gold Option	43,016	20,089	35,600	47,164
MONTREAL EXCHANGE	72,040	59,806	48,872	69,339
U.S. Dollar	1,350	934	666	104
Prime Commercial Paper	2,322	18	1,647	89
NZ Crossbred Wool	2,210	444	2,335	1,051
5-yr Govt Stock Futures	9,990	9,796	2,786	1,118
New Zealand Wheat	23		46	
90 Day Bank Bill		3,296		1,707
Barclays Share Index		11,645		926
NEW ZEALAND FUTURES EXCH	15,895	26,133	7,480	4,995

	VOLUME SEPT 1986	VOLUME SEPT 1987	OPEN INTEREST SEPT 1986	OPEN INTEREST SEPT 1987
Sugar	44,956	46,067	25,022	22,153
Coffee	2,771	521	826	194
Cocoa	84	30	105	186
PARIS FUTURES EXCHANGE	47,811	46,618	25,953	22,533
Eurodollar	70,306	186,520	15,114	20,986
Deutschemark	20,058	5,491	862	186
Japanese Yen	7,351	8,816	1,351	520
British Pound	3,186	525	1,552	117
Nikkei Stock Average	15,764	54,561	1,392	7,131
US T-Bond		2		0
Gold	102	8	46	0
Eurodollar Options		1,018		116
SIMEX	116,767	256,941	20,317	29,056
All Ords. Index	43,445	46,594	5,954	3,762
Bank Bills 90 Day	108,306	221,804	25,927	41,457
US Dollars	2,792	251	1,419	
Aust T-Bond 10 year	154,355	224,480	14,835	31,361
US T-Bond		56		6,495
Eurodollar		178		29,413
Gold		44		147,931
Greasy Wool	54		188	
Live Cattle (Cash Set)	317	75	457	133
Wool (Cash Set)	42	7	163	105
Bank Bill Options	1,310	9,639	1,480	6,722
US Dollar Options	177	0	30	
Aust 10-Yr Bond Option	2,840	36,594	2,350	17,897
All Ords Options	15,959	21,953	6,287	10,074
SYDNEY FUTURES EXCH	329,597	561,675	59,090	295,350
Canadian T-Bill 91 Day	155		2	
Long Canadian Bonds	100		46	
TSE 300 Composite Index	3,701		963	
TSE 300 Spot Index	5,691	338	0	
TSE 35 Index		4,030		310
Warrants	155		0	—
US Dollar	0		0	
TSE 35 Options		41,637		7,356
TSE 300 Composite Options		3,234		915
Bond Options	5,164	87	2,159	704
Silver Options	6,401	1,950	5,313	4,102
TORONTO FUTURES EXCH	21,367	51,276	8,483	13,387

	VOLUME SEPT 1986	VOLUME SEPT 1987	OPEN INTEREST SEPT 1986	OPEN INTEREST SEPT 1987
Alberta Barley				
Wheat	12,345	20,699	5,399	6,259
Oats	1,548	5,397	607	1,427
Thunder Bay Barley	32,533	30,841	9,709	11,273
Rye	9,813	14,529	3,377	3,518
Flax Seed	22,806	40,869	7,147	8,276
Canola/Rape Seed	77,176	93,376	22,087	27,953
Gold	7	1	17	14
Silver	8	40	43	21
WINNIPEG COMMODITY EXCH	156,236	205,752	48,386	58,741
Gold	225,919	161,686	69,369	146,740
Silver	105,172	76,825	46,593	79,352
Platinum	438,241	158,878	102,624	147,694
Rubber	102,498	31,381	40,896	33,089
Cotton Yarn	17,798	177,024	0	79,531
Woolen Yarn	688	517	186	246
TOKYO COMM EX INDUSTRY	890,316	606,311	259,668	486,652
American Soybeans	242,899	96,698	143,734	115,159
Chinese Soybeans	8,593	794	4,077	364
Red Beans	213,267	237,567	62,091	86,512
TOKYO GRAIN EXCHANGE	464,759	335,059	209,902	202,035
Yen Gov't Bond	941,893	1,339,127	115,290	129,887
TOKYO STOCK EXCHANGE	941,893	1,339,127	115,290	129,887
Domestic Soybeans	2	2	0	0
Red Beans	21,806	26,127	5,809	9,402
White Beans	2	2	0	0
Potato Starch	2	2	0	0
Imported Soybeans	12,405	2,833	5,471	1,710
HOKKAIDO GRAIN EXCH	34,217	28,966	11,280	11,112
White Beans				
Red Beans	11,940	29,570	2,076	5,776
Imported Soybeans	25,124	12,237	6,644	7,078
Refined Sugar	273	128	61	0
KANMON COMMODITY EXCH	37,337	41,935	8,781	12,854

	VOLUME SEPT 1986	VOLUME SEPT 1987	OPEN INTEREST SEPT 1986	OPEN INTEREST SEPT 1987
Red Beans	16,771	22,852	3,534	5,693
Imported Soybeans	41,480	9,673	9,399	6,582
KOBE GRAIN EXCH	58,251	32,525	12,933	12,275
Raw Silk	9,196	24,422	4,233	10,141
KOBE RAW SILK EXCH	9,196	24,422	4,233	10,141
Rubber (RSS3)	87,608	28,448	31,920	22,275
KOBE RUBBER EXCH	87,608	28,448	31,920	22,275
Dried Cocoon	48,377	24,495	22,787	15,465
MAEBASHI DRIED COCOON EX	48,377	24,495	22,787	15,465
Red Beans	59,473	53,156	20,661	25,898
White Beans	0		0	
Sweet Potato Starch	4	4	0	0
Imported Soybeans	39,417	11,969	16,266	10,569
Refined Sugar	258	256	0	0
NAGOYA GRAIN & SUGAR EXCH	99,152	65,385	36,927	36,467
Cotton Yarn (40S)	55,219	52,467	6,446	21,584
Staple Fiber Yarn (Dull)	7,309	2,733	1,441	2,340
Wool Yarn	974	1,850	451	653
NAGOYA TEXTILE	63,502	57,050	8,338	24,577
Red Beans	159,524	169,472	56,919	69,264
Imported Soybeans	86,273	23,230	28,270	23,212
OSAKA GRAIN EXCHANGE	245,797	192,702	85,189	92,476

	VOLUME SEPT 1986	VOLUME SEPT 1987	OPEN INTEREST SEPT 1986	OPEN INTEREST SEPT 1987
Refined Sugar	296	256	6	0
Raw Sugar	46,314	43,341	36,020	53,766
OSAKA SUGAR EXCHANGE	46,610	43,597	36,026	53,766
Staple Fiber Yarn(Bright)	275	251	50	0
Staple Fiber Yarn (Dull)	251	486	0	0
Wool Yarn	13,234	30,702	10,688	15,896
Cotton Yarn (20S)	15,174	39,651	5,145	16,099
Cotton Yarn (40S)	4,478	22,843	1,837	12,530
OSAKA TEXTILE	33,412	93,933	17,720	44,525
Refined Sugar	261	256	36	0
Raw Sugar	106,945	115,920	134,960	200,797
TOKYO SUGAR EXCHANGE	107,206	116,176	134,996	200,797
Dried Cocoon	100,419	39,837	30,579	19,687
TOYAHASHI DRIED COCOON EX	100,419	39,837	30,579	19,687
Raw Silk	14,110	48,447	8,701	20,335
YOKOHAMA RAW SILK EX	14,110	48,447	8,701	20,335
Hang Seng Index	118,182	601,005	14,268	53,860
Soybeans	38,213	67,619	7,897	19,984
Sugar	22,922	22,193	10,250	12,741
Gold	548	574	0	0
HONG KONG FUTURES EXCHANGE	179,865	691,391	32,415	86,585
OSF 50		10,980		2,755
OSAKA SECURITIES EXCHANGE	0	10,980	0	2,755

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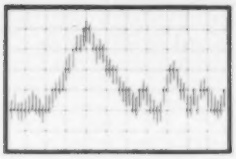

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	VOLUME OCTOBER 1986	VOLUME OCTOBER 1987	OPEN INTEREST OCTOBER 1986	OPEN INTEREST OCTOBER 1987
Potatoes	19,787	26,555		
Early Potatoes	0	113		
Cattle	121	3		
Pigmeat	325	81		
Early Pigs	250			
Soyameal	8,971	2,666		
BIFFEX	4,320	5,681		
GAFTA	33,774	35,099	0	0
Ocean Freight Rate	1,898	341		
FNCI		2,946		
INTEX	1,898	3,287	0	0
Crude Oil	280			
Gasoil	85,869	96,161		
Heavy Fuel Oil	745	90		
Gasoline	25			
Gasoil Options		911		
IPE	86,919	97,162	0	0
Cocoa	52,547	73,604		
Robusta	172,400	91,457		
Sugar (FOB)	58,324	64,670		
White Sugar		31,699		
Cocoa Options		4		
Coffee Options		1,792		
Sugar Options	140	726		
FOX	283,271	263,952	0	0

	VOLUME OCTOBER 1986	VOLUME OCTOBER 1987	OPEN INTEREST OCTOBER 1986	OPEN INTEREST OCTOBER 1987
FT Index	9,038	75,651		
Three Mth Pound (1/2M)	127,515	177,465		
Short Gilt	3,860			
Twenty Yr Gilt	300,889	707,652		
Deutschemark	640	742		
Eurodollar	116,926	257,391		
Dollar Mark	45			
T-Bond	126,946	256,085		
Yen Bond		14,784		
Sterling Currency	2,133	461		
Swiss Franc	305	597		
Yen	1,228	577		
Eurodollar Option	1,934	5,766		
FTSE Option	918	432		
T-Bond Option	3,707	10,865		
Gilt Option	25,768	156,647		
Dollar/Mark Option	50	74		
Pound/Dollar Option	4,129	927		
LIFFE	726,031	1,666,116	0	0
3 Month Treasury Bill	12,449	16,238	1,556	3,581
French Gov't Bond	325,424	2,242,882	28,581	109,573
MATIF	337,873	2,259,120	30,137	113,154
Canadian T-Bill Opt.	821	510	536	578
Canadian L-T Bonds Opt.	13,905	50,965	17,081	22,056
Gold Option	33,762	43,398	44,127	54,761
MONTREAL EXCHANGE	48,488	94,873	61,744	77,395
U.S. Dollar	875	2,957	289	326
Prime Commercial Paper	708		1,282	89
NZ Crossbred Wool	1,170	489	2,479	1,114
5-yr Govt Stock Futures	8,404	13,344	2,534	2,955
New Zealand Wheat	8		57	
90 Day Bank Bill		4,940		2,347
Barclays Share Index		16,691		526
NEW ZEALAND FUTURES EXCH	11,165	38,421	6,641	7,357

	VOLUME OCTOBER 1986	VOLUME OCTOBER 1987	OPEN INTEREST OCTOBER 1986	OPEN INTEREST OCTOBER 1987
Sugar	37,882	22,803	28,222	24,955
Coffee	3,173	1,340	1,086	722
Cocoa	446	34	111	164
PARIS FUTURES EXCHANGE	41,501	24,177	29,419	25,841
Eurodollar	53,700	276,657	16,317	25,653
Deutschemark	18,397	5,644	1,831	575
Japanese Yen	7,110	9,556	1,454	666
British Pound	2,219	481	1,405	146
Nikkei Stock Average	7,353	51,662	1,391	8,971
US T-Bond	23,140		1,718	
Gold	69		52	
Eurodollar Options		2,273		645
SIMEX	111,988	346,273	24,168	36,656
All Ords. Index	56,232	61,127	9,203	9,692
Bank Bills 90 Day	100,985	245,117	30,150	52,755
Aust T-Bond 10 year	135,600	275,257	24,414	36,766
US T-Bond	4,561	63		13,207
Eurodollar	389	39		37,028
Gold		164		134,263
Greasy Wool	37		156	
Live Cattle (Cash Set)	753	109	682	130
Wool (Cash Set)	20	25	141	82
Bank Bill Options	1,774	8,500	2,644	9,941
US Dollar Options	417		446	
Aust 10-Yr Bond Option	24,950	76,385	15,609	39,943
All Ords Options	3,795	13,850	4,630	10,691
SYDNEY FUTURES EXCH	329,513	680,636	88,075	344,498
TSE 300 Composite Index	3,263		632	
TSE 300 Spot Index	6,220	246	0	
TSE 35 Index		5,048		487
TSE 35 Options		57,434		12,129
TSE 300 Composite Options				
Bond Options	4,849	199	3,367	654
Silver Options	1,615	2,515	5,794	5,403
TORONTO FUTURES EXCH	15,947	65,442	9,793	18,673

	VOLUME OCTOBER 1986	VOLUME OCTOBER 1987	OPEN INTEREST OCTOBER 1986	OPEN INTEREST OCTOBER 1987
Wheat	33,046	31,257	6,670	7,338
Oats	3,856	6,428	928	2,055
Thunder Bay Barley	29,211	26,720	8,605	13,089
Rye	11,936	9,822	2,862	3,542
Flax Seed	29,804	33,113	3,955	5,690
Canola/Rape Seed	133,961	121,599	32,220	23,857
Gold	18	1	16	13
Silver	17	5	30	22
WINNIPEG COMMODITY EXCH	241,849	228,945	55,286	55,606
Gold	119,495	266,487	72,795	158,098
Silver	48,085	109,015	44,380	73,392
Platinum	237,678	310,616	101,295	155,842
Rubber	64,625	58,787	38,908	34,959
Cotton Yarn	64,491	233,228	11,754	75,603
Woolen Yarn	1,441	788	381	32
TOKYO COMM EX INDUSTRY	535,815	978,921	269,513	497,926
American Soybeans	230,482	211,369	137,442	125,600
Chinese Soybeans	6,445	1,028	3,144	267
Red Beans	245,512	200,457	57,722	74,699
TOKYO GRAIN EXCHANGE	482,439	412,854	198,308	200,566
Yen Gov't Bond	1,106,888	983,008	117,559	133,643
TOKYO STOCK EXCHANGE	1,106,888	983,008	117,559	133,643
Domestic Soybeans	2	2	0	0
Red Beans	216,682	15,053	6,297	9,162
White Beans	2	2	0	0
Potato Starch	2	2	0	0
Imported Soybeans	12,275	9,260	5,772	2,359
HOKKAIDO GRAIN EXCH	228,963	24,319	12,069	11,521
Red Beans	14,580	25,993	2,072	5,204
Imported Soybeans	19,813	24,607	6,181	9,076
Refined Sugar	333	147	5	0
KANMON COMMODITY EXCH	ERR	50,747	8,258	14,280

	VOLUME OCTOBER 1986	VOLUME OCTOBER 1987	OPEN INTEREST OCTOBER 1986	OPEN INTEREST OCTOBER 1987
Red Beans	22,698	20,372	3,067	4,566
Imported Soybeans	31,239	18,803	8,001	7,627
KOBE GRAIN EXCH	53,937	39,175	11,068	12,193
Raw Silk	7,664	45,933	5,451	15,157
KOBE RAW SILK EXCH	7,664	45,933	5,451	15,157
Rubber (RSS3)	59,137	49,282	30,007	24,581
KOBE RUBBER EXCH	59,137	49,282	30,007	24,581
Dried Cocoon	66,001	47,491	26,143	17,144
MAEBASHI DRIED COCOON EX	66,001	47,491	26,143	17,144
Red Beans	73,397	43,055	19,566	21,065
White Beans	0		0	
Sweet Potato Starch	4	4	0	0
Imported Soybeans	30,845	28,128	13,659	12,341
Refined Sugar	282	294	0	0
NAGOYA GRAIN & SUGAR EXCH	104,528	71,481	33,225	33,406
Cotton Yarn (40S)	69,480	63,627	10,109	19,676
Staple Fiber Yarn (Dull)	8,679	5,341	1,839	2,305
Wool Yarn	2,594	1,380	748	366
NAGOYA TEXTILE	80,753	70,348	12,696	22,347
Red Beans	201,853	144,472	48,171	58,915
Imported Soybeans	65,897	53,091	25,171	23,190
OSAKA GRAIN EXCHANGE	267,750	197,563	73,342	82,105

	VOLUME OCTOBER 1986	VOLUME OCTOBER 1987	OPEN INTEREST OCTOBER 1986	OPEN INTEREST OCTOBER 1987
Refined Sugar	282	294	7	0
Raw Sugar	43,587	55,028	37,103	52,257
OSAKA SUGAR EXCHANGE	43,869	55,322	37,110	52,257
Staple Fiber Yarn(Bright)	299	681	25	200
Staple Fiber Yarn (Dull)	284	281	0	0
Wool Yarn	21,575	37,451	9,622	13,453
Cotton Yarn (20S)	16,995	37,561	5,660	14,381
Cotton Yarn (40S)	9,768	27,606	3,925	11,935
OSAKA TEXTILE	48,921	103,580	19,232	39,969
Refined Sugar	333	294	22	0
Raw Sugar	105,688	151,684	133,391	190,082
TOKYO SUGAR EXCHANGE	106,021	151,978	133,413	190,082
Dried Cocoon	104,220	64,819	34,407	21,108
TOYAHASHI DRIED COCOON EX	104,220	64,819	34,407	21,108
Raw Silk	28,016	116,325	12,881	29,514
YOKOHAMA RAW SILK EX	28,016	116,325	12,881	29,514
Hang Seng Index	185,414	399,606	21,331	36,879
Soybeans	31,915	85,279	8,611	15,795
Sugar	26,362	22,764	12,153	10,721
Gold	538	492	0	0
HONG KONG FUTURES EXCHANGE	244,229	508,141	42,095	63,395
OSF 50		38,312		4,237
OSAKA SECURITIES EXCHANGE	0	38,312	0	4,237